



**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

Applicant: BALABON, Sam

Appl'n No.: 10/730,360

Filing Date: 09 December 2003

For: SYSTEM AND METHOD FOR TRADING  
ABOVE OR BELOW THE MARKET

Group Art Unit: 3624

Examiner: ALPERT, James M.

**MS Amendment**

Commissioner for Patents

P.O. Box 1450

Alexandria, VA 22313-1450

**INFORMATION DISCLOSURE STATEMENT  
UNDER 37 C.F.R. § 1.97 & § 1.98**

Sir:


Under the provisions of 37 C.F.R. § 1.97(b)(1), and in accordance with the Applicant's duty of disclosure under 37 C.F.R. § 1.56, Applicant would like to call to the Examiner's attention the references listed on the attached form PTO-1449. It is respectfully requested that the information be expressly considered during the prosecution of this application, and that the references be made of record therein and appear among the "References Cited" on any patent to issue therefrom.

As this statement is being filed after the period specified in 37 C.F.R. § 1.97(b), but before the mailing of an action that closes prosecution in the application, the Commissioner is authorized to charge the 37 C.F.R. § 1.17(p) fee of \$180.00 to Deposit Account No. 11-0600. A copy of this page is provided for this purpose. Although not believed necessary, the Office is hereby authorized to charge any additional fees required under 37 C.F.R. § 1.16 or § 1.17 or credit any overpayments to Deposit Account No. 11-0600.

The Examiner is invited to contact the undersigned at 202-220-4200 to discuss any matter regarding this application.

Respectfully submitted,

Dated: November 16, 2004

  
Bradley J. Meier  
(Reg. No. 44,236)

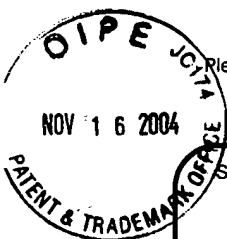
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Substitute for form 1449A/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(use as many sheets as necessary)

Sheet 1 of 1

**Complete if Known**

Application Number	10/730,360
Filing Date	09 December 2003
First Named Inventor	BALABON, Sam
Group Art Unit	3624
Examiner Name	Alpert, James. M.
Attorney Docket Number	12664-1

**U.S. PATENT DOCUMENTS**

Examiner Initials *	Cite No. <sup>1</sup>	U.S. Patent Document		Name of Patentee or Applicant of Cited Document	Date of Publication of Cited Document MM-DD-YYYY	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number	Kind Code <sup>2</sup> (if known)			
		5,689,652		LUPIEN et al.	11-18-1997	

**OTHER PRIOR ART -- NON PATENT LITERATURE DOCUMENTS**

Examiner Initials *	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>3</sup>
		"Researchers Study the Cost of Conducting Trades in Financial Markets", Stanford Business School, March 1995, <a href="http://www.gsb.stanford.edu/research/faculty/news_releases/peter.reiss/werner.htm">http://www.gsb.stanford.edu/research/faculty/news_releases/peter.reiss/werner.htm</a> (printed Nov. 3, 2003)	
		Ljungqvist, Alexander P. et al., "Hot Markets, Investor Sentiment, and IPO Pricing", November 6, 2003, AFA 2004 San Diego Meetings; Twelfth Annual Utah Winter Finance Conference; Texas Finance Festival; posted November 2, 2003 at <a href="http://papers.ssrn.com/sol3/papers.cfm?abstract_id=282293">http://papers.ssrn.com/sol3/papers.cfm?abstract_id=282293</a>	
		Brown, David P. et al., "Adjustable Limit Orders", March 15, 2002, posted June 1, 2000 at <a href="http://www.kelley.iu.edu/Finance/wp3.htm">http://www.kelley.iu.edu/Finance/wp3.htm</a>	
		Web Pages for "Order Types Available on RealTick®" at <a href="http://www.terranovaonline.com/TNO_Forms/PDF_Forms/RT_OrderTypes.pdf">http://www.terranovaonline.com/TNO_Forms/PDF_Forms/RT_OrderTypes.pdf</a>	
		Schmerken, Ivy, "New Kids on the Block", March 26, 2004, Wall Street & Technology Online, available at <a href="http://www.wallstreetandtech.com/showArticle.jhtml?articleID=18402829">http://www.wallstreetandtech.com/showArticle.jhtml?articleID=18402829</a>	

Examiner Signature		Date Considered	
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\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

<sup>1</sup> Unique citation designation number. <sup>2</sup> See attached Kinds of U.S. Patent Documents. <sup>3</sup> Applicant is to place a check mark here if English language Translation is attached.

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